

## Wei SHI

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### Appointment

Assistant Professor, Institute for Economic and Social Research, Jinan University, 2016-Present

### Education

Ph.D., Economics, The Ohio State University, 2016

M.A., Economics, The Ohio State University, 2012

B.Sc. (Hons.) Quantitative Finance, B.Soc.Sci. (Hons.) Economics, National University of Singapore, 2011

### Dissertation

“Essays on Spatial Panel Data Models with Common Factors”

Dissertation Supervisor: Lung-fei Lee

### Areas of Specialization

Research: Econometrics, Applied Microeconomics, Real Estate Economics

Graduate Teaching: Econometrics, Empirical Industrial Organization, Real Estate Finance and Economics

### Fellowships, Awards, and Honors

G.S. Maddala Student Prize in Econometrics, 2015

The Ohio State University Fellowship, 2011-2012

Undergraduate Scholarship for PRC Students, 2007-2011

### Publications

Stephanie Moulton, Donald Haurin and Wei Shi, An Analysis of Default Risk in the Home Equity Conversion Mortgage (HECM) Program, *Journal of Urban Economics*, 2015(90), pp.17-34.

Donald Haurin, Chao Ma, Stephanie Moulton, Max Schmeiser, Jason Seligman and Wei Shi, Spatial Variation in Reverse Mortgages Usage: House Price Dynamics and Consumer Selection, *Journal of Real Estate Finance and Economics*, 2016(53), pp.392-417.

Wei Shi and Lung-fei Lee, Spatial Dynamic Panel Data Models with Interactive Fixed Effects, *Journal of Econometrics*, 2017(197), pp.323-347.

Wei Shi and Lung-fei Lee, A Spatial Panel Data Model with Time Varying Endogenous Weights Matrices and Common Factors, *Regional Science and Urban Economics*, 2017, 10.1016/j.regsciurbeco.2017.03.007.

Donald Haurin, Stephanie Moulton and Wei Shi, The Accuracy of Senior Households' Estimates of Home Values: Application to the Reverse Mortgage Decision, *Real Estate Economics*, 2017, 10.1111/1540-6229.12197.

### Working Papers

“The Effects of Gun Control on Crimes: A Spatial Interactive Fixed-Effects Approach” (with Lung-fei Lee)

- “A Dynamic Discrete Choice Model of Reverse Mortgage Borrower Behavior” (with Jason Blevins, Donald Haurin and Stephanie Moulton)  
“Who Gets a Reverse Mortgage? Identifying Household Level Determinants of Reverse Mortgage Choice and the Influence of Counseling” (with Stephanie Moulton, Donald Haurin and Mike Eriksen)

### **Research in Progress**

- “A Dynamic Spatial Panel with Endogenous Interaction Matrices and Common Factors”

### **Seminar and Conference Presentations**

- “A Dynamic Discrete Choice Model of Reverse Mortgage Borrower Behavior” (with Jason Blevins, Donald Haurin and Stephanie Moulton)  
Asia-Pacific Networks for Housing Research Conference, Guangzhou, December 2016.  
AREUEA-ASSA Annual Meeting, Chicago IL, January 2017.  
Shanghai University of Finance and Economics, April 2017.
- “A Spatial Panel Data Model with Time Varying Endogenous Weights Matrices and Common Factors” (with Lung-fei Lee)  
North America Summer Meeting of the Econometric Society, Philadelphia PA, June 2016.  
China Meeting of the Econometric Society, Chengdu, June 2016.
- “Spatial Dynamic Panel Data Models with Interactive Fixed Effects” (with Lung-fei Lee),  
China Meeting of the Econometric Society, Xiamen, June 2014.  
The 4th Shanghai Econometrics Workshop, Shanghai, June 2014.  
MEA Annual Meeting, Minneapolis MN, March 2015.  
(Poster Session) New York Camp Econometrics X, Bolton Landing NY, April 2015.  
11th World Congress of the Econometric Society, Montreal, August 2015.
- “An Analysis of Default Risk in the Home Equity Conversion Mortgage (HECM) Program” (with Stephanie Moulton and Donald Haurin),  
FDIC 4th Annual Consumer Research Symposium, Arlington VA, October 2014.

### **Teaching Experience**

- Jinan University  
Principles of Microeconomics, 2016 Autumn  
The Ohio State University  
Principles of Microeconomics, Recitation Leader, 2012 Autumn and 2013 Spring

### **Certificates and Skills**

- Software: Stata, SAS, R, MATLAB, EViews, Java, C, Microsoft Office  
Passed CFA Level 1 Exam  
Passed SOA Exams Probability and Financial Mathematics

### **Professional Experience**

- Intern, Equity Research, Standard Chartered, Singapore, 2011 June-August

### **Media**

- 《财经》杂志观点评述, “以房养老难在何处?” , 2016年10月.